Regulatory Blog
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# EBA stress test 2025 video series: (2) New requirements for calculating risk-weighted assets (RWA)

**Martin Neisen and Stefan Röth take a deep dive into the 2025 stress test requirements for RWA calculation.**

They outline the EBA on RWA calculation expectations and explain why the calculation of the stressed RWA according to the CRR3 rules will be a major challenge for the banks within the EBA stress test exercise, especially regarding the reporting dates for the EBA stress test.

They highlight the changes in the RWA calculation rules for credit risk, market risk and operational risk, CVA capital risk charge and output floor.

How to prepare for these challenges?

Get ongoing updates on the topic via regulatory horizon scanning in our research application, PwC Plus. Read more about the opportunities and offerings here.

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**Keywords**

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